

FIG. 1

104(1,5) 104(1,6) 104(1,10) 104(1,12) 104(1,13) 104(1,14)

ACON-OTC Options

File System Goto Utilities Help

ENRICHMENT

Trade Selection

Enrichment

Generate Confirm

Comments

Filing Cabinet

Add Trade

Location: NY

Status: ☒ No Confirm Required ☒ Exclude Expired

Current Sort: Trade Data Desc, Tops Ref Desc

Loc	Status	TAPS	Ref	Vers	Trade Date	Cust Acct	Trade Acct	B/S	Num Opts	Style	Type	Tick Desc	Strike	Exp. Date	Pre
NY	No Confirm	CAZTE4		3	12/27/1999	6280131	7400195	S	19780	E	C	ELAN CORF	40	12/1/2000	35
NY	No Confirm	CAZTE4		4	12/27/1999	6280131	7400195	S	66220	E	C	ELAN CORF	40	12/1/2000	117
NY	No Confirm	CAZTC3		1	12/23/1999	74001JH	7400XIM	S	9400	E	C	POHANG IR	0.0001	2/23/2000	10
NY	No Confirm	CAZTC2		1	12/22/1999	74001JH	7400XIM	S	10400	E	C	POHANG IR	0.0001	2/2/2000	11
NY	No Confirm	CAZTE3		1	12/21/1999	74001JH	7400XIM	S	4500	E	C	POHANG IR	0.0001	2/20/2000	51
NY	No Confirm	CAZTE7		1	12/21/1999	3385794	7400P99	B	7674	E	C	S&P 500 INC.	1433.45	0/23/2000	605
NY	No Confirm	CAZC1		1	12/20/1999	74001JH	7400XIM	S	13000	E	C	POHANG IR	0.0001	2/20/2000	15
NY	No Confirm	CAZXW0		1	12/20/1999	3385868	7400194	S	500000	E	C	SEAGATE T	59.67	1/21/2002	47
NY	No Confirm	CAZXV6		1	12/20/1999	3385868	7400194	B	500000	E	C	SEAGATE T	39.4875	1/21/2002	39
NY	No Confirm	CAZXF8		1	12/17/1999	7100817	7100598	S	200000	E	C	ONEMAIN C	24.34	3/16/2001	9
NY	No Confirm	CAZXF7		1	12/17/1999	7100817	7100598	B	200000	E	C	ONEMAIN C	17.42	3/16/2001	9
NY	No Confirm	CAZWS1		1	12/17/1999	3385924	7400P61	B	20	E	C	SWISS MAF	334.1807	3/17/2000	8
NY	No Confirm	CAZWR6		1	12/17/1999	3385809	7400P61	B	50	E	C	SWISS MAF	334.1807	3/17/2000	3
NY	No Confirm	CAZWR2		1	12/17/1999	3385808	7400P61	B	960	E	C	SWISS MAF	334.1807	3/17/2000	420
NY	No Confirm	CAZWR9		1	12/17/1999	3385898	7400P61	B	50	E	C	SWISS MAF	334.1807	3/17/2000	3
NY	No Confirm	CAZAHQ		1	12/16/1999	74001YA	74001YE	B	200000	E	C	WORLD ACC	16.82	1/17/2001	12
NY	No Confirm	CAZAHK		1	12/16/1999	74001YA	74001YE	S	200000	E	C	WORLD ACC	22.42	1/17/2001	7
NY	No Confirm	CAZAH5		1	12/16/1999	74001YA	74001YE	S	200000	E	C	SWISS MAF	0	1/17/2001	37
NY	No Confirm	CAZMJ3		2	12/16/1999	3385924	7400P61	S	20	E	C	SWISS MAF	334.1807	3/17/2000	8
NY	No Confirm	CAZWT8		2	12/16/1999	3385809	7400P61	S	50	E	C	SWISS MAF	334.1807	3/17/2000	3
NY	No Confirm	CAZWT5		2	12/16/1999	3385808	7400P61	S	960	E	C	SWISS MAF	334.1807	3/17/2000	420
NY	No Confirm	CAZWT2		2	12/16/1999	3385898	7400P61	S	50	E	C	WM WRIGL	334.1807	3/17/2000	3
NY	No Confirm	CAZWF3		1	12/16/1999	74005IN	74005IM	B	1308	E	C	INTERMEDI	0.0001	10/2/2000	
NY	No Confirm	CAZWF0		1	12/16/1999	74005IN	74005IM	S	1308	E	C	INTERMEDI	0.0001	10/2/2000	
NY	No Confirm	CAZVN3		1	12/16/1999	740092X	7400195	S	60000	E	C	INTERMEDI	45.3948	2/9/2000	3

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FIG. 2

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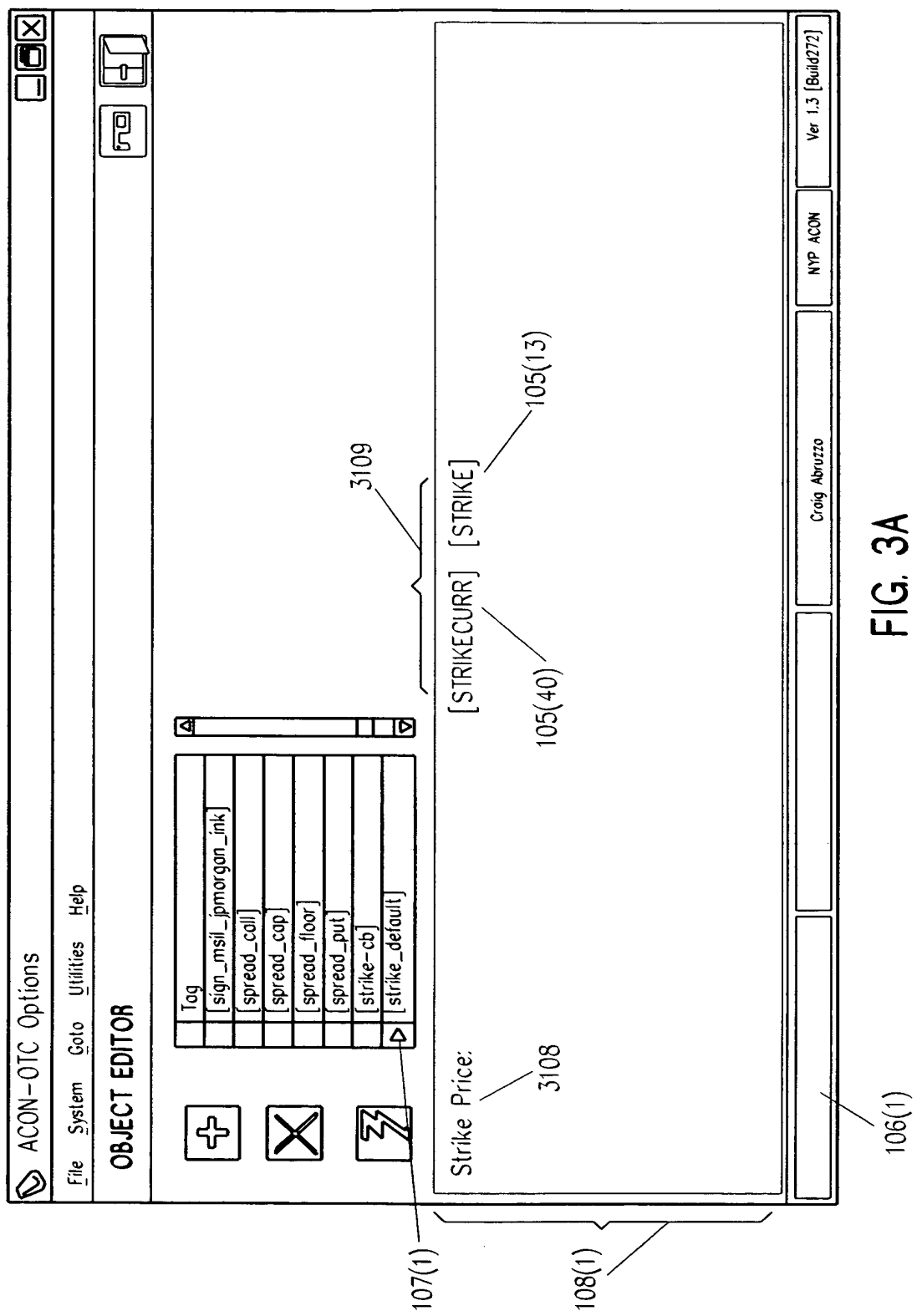


FIG. 3A

ACON-OTC Options

File
System
Goto
Utilities
Help

OBJECT EDITOR

Tag	
	[creditsupport_varan]
	[csd_breakdown]
	[csd_final]
	[csd_notfinal]
▲	[disclaim_ftse]
	[disclaim_mid]
	[disclaim_ndx]

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FIG. 3B

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ACON-OTC Options

File System Goto Utilities Help

ENRICHMENT

Tag

[sign_msfp]
[sign_msfp_ink]
[sign_msil]
[sign_msil_german]
[sign_msil_german_ink]
[sign_msil_ink]
[sign_msil_jpmorgan]

Confirmed as of the date first written above:

[CPNAME] 105017

By: _____ Name: _____ Title: _____

By: _____ Name: [SIG_NAME] 105(19) Title: [SIG_POSITION] 105(20)

[SIGNATURE] 105(18)

SAMPLE COMPANY

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FIG. 3C

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ACON-OTC Options

File System Goto Utilities Help

GRAMMAR EDITOR

Default	Tag	Grammar	Condition
<input type="checkbox"/>	<start>	<header> <msaddress> <split>	[CONFIRMATION] = "Header" and [TRANSACTION] < Expiration (OTM) and [TRANSACTION] < "Expiration (IMT)" and [TRANSACTION] < "Amendment"
<input type="checkbox"/>	<start>	<header> <msaddress> <split_cells>	[CONFIRMATION] = "CELTIS" and [CPACCT] = "6280686"
<input type="checkbox"/>	<start>	<header> <msaddress> <split_corpco> [fox_default] <sign>	[CONFIRMATION] = "Corporate Coverage" and [TRANSACTION] < Expiration (OTM) and [TRANSACTION] < "Expiration (IMT)" and [TRANSACTION] < "Amendment"
<input type="checkbox"/>	<start>	<header> <msaddress> <split_german> [fox_german] <sign_german>	[CONFIRMATION] = "German" and [TRANSACTION] < Expiration (OTM) and [TRANSACTION] < "Expiration (IMT)" and [TRANSACTION] < "Amendment"
<input type="checkbox"/>	<start>	<header> <msaddress> <split_interco>	[CONFIRMATION] = "Intercompany"
<input type="checkbox"/>	<start>	<header> <msaddress> <split_swiss> <sign>	[CONFIRMATION] = "Swiss" and [TRANSACTION] < Expiration (OTM) and [TRANSACTION] < "Expiration (IMT)" and [TRANSACTION] < "Amendment"
<input type="checkbox"/>	<start>	<header> <msaddress> [cpname_precon] [trade_default] <style> <type> <seller> <buyer> <underlying> <number> <multiplier>	[CONFIRMATION] = "Pre-Confirmation" and [TRANSACTION] < Expiration (OTM) and [TRANSACTION] < "Expiration (IMT)" and [TRANSACTION] < "Amendment"
<input type="checkbox"/>	<start>	<header> <msaddress> [event_open] [cpaddress_default] [preamble_open] <master> [manual_default] 15A-6 <rel> <low>	[CONFIRMATION] = "Manual" and [TRANSACTION] < Expiration (OTM) and [TRANSACTION] < "Expiration (IMT)" and [TRANSACTION] < "Amendment"
<input type="checkbox"/>	<start>	<header> [header_pogeltwo]	[CONFIRMATION] = "Header" and [TRANSACTION] < Expiration (OTM) and [TRANSACTION] < "Expiration (IMT)" and [TRANSACTION] < "Amendment"
<input type="checkbox"/>	<start>	<header> <msaddress> <split> <account> <cb_terms> <15A-6> <rel> <breakdown> <low> [fox_default] <sign> <annexa> <annexa_forwards>	[CONFIRMATION] = "ISDA" and [TRANSACTION] < Expiration (OTM) and [TRANSACTION] < "Expiration (IMT)" and [TRANSACTION] < "Amendment"

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FIG. 4

ACON-OTC Options

File System Goto Utilities Help

ENRICHMENT

Trade Selection

Enrichment

Generate Confirm

Comments

Filing Cabinet

Add Trade

Counterparty Name			Strike Price	928.2	
TAPS Reference	DUMMY	CP Buy/Sell	S	Exp. Date	11/10/2000
Version	1	Number Of Options	26934	Premium	22125122838
Trade Date	11/10/1999	Option Style	E	Prem Pay Date*	11/12/1999
Customer Account	62B0216	Option Type	C		
Trading Account	7400P99	Ticker Description	S & P 500 INDEX	Status	No Confirm Required

Transaction Event:
Confirm Style:
Underlying:
MS Booking Entity:
Master Agree Status:
Settlement:

Expiration (OTM)
ISDA
Index
MSIL
Not Final
Cash

Variation:
Amend/Supercede Long:
ASCOT
Assignment
Breakdown
CELTS (JASDEC)
Co-Calculation Agent
Counterparty as Issuer
Divident Arbitrage
Double-Print Fee
Emerging Markets

☐ Credit Support
☐ Foreign Exchange

Overview

Approvals

Audit

Hidden

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FIG. 5

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Default	Tag	Grammar	Condition
<input type="checkbox"/>	<start>	<ate>	[CONFIRMSTYLE] = "Test"
<input type="checkbox"/>	<start>	<header> <msaddress> <openstream_divorbt> <account> <15A-6> <ely> <breakdown>	[CONFIRMSTYLE] = "ISDA" and "Dividend Arbitrage" in [VARIATION] and [TRANSACTION] = "Opening" and
<input type="checkbox"/>	<start>	<header> <msaddress> <split>	[TRANSACTION] = "Expiration(OTM)" or [TRANSACTION] = "Expiration (ITM)" or [TRANSACTION] = "Amendment" and
<input type="checkbox"/>	<start>	<header> <msaddress> <split>	[CONFIRMSTYLE] = "Header" and [TRANSACTION] <> "Expiration (OTM)" and [TRANSACTION] <> "Expiration (ITM)"
<input type="checkbox"/>	<start>	<header> <msaddress> <split_cells>	[CONFIRMSTYLE] = "CELT" and [CPACCT] = "6280686"
<input type="checkbox"/>	<start>	<header> <msaddress> <split_corpcov> [fax_default] <sign>	[CONFIRMSTYLE] = "Corporate Coverage" and [TRANSACTION] <> "Expiration (OTM)" and [TRANSACTION]
<input type="checkbox"/>	<start>	<header> <msaddress> <split_german> [fax_german] <sign_german>	[CONFIRMSTYLE] = "German" and [TRANSACTION] <> "Expiration (OTM)" and [TRANSACTION] <> "Expiration (ITM)"
<input type="checkbox"/>	<start>	<header> <msaddress> <split_interco>	[CONFIRMSTYLE] = "Intercompany"
<input type="checkbox"/>	<start>	<header> <msaddress> <split_swiss> <sign>	[CONFIRMSTYLE] = "Swiss" and [TRANSACTION] <> "Expiration (OTM)" and [TRANSACTION] <> "Expiration (ITM)"
<input type="checkbox"/>	<start>	<header> <msaddress> [cname_precon] [trade_date_default] <style> <type> <seller>	[CONFIRMSTYLE] = "Pre-Confirmation" and [TRANSACTION] <> "Expiration (OTM)" and [TRANSACTION] <> "Expiration (ITM)"
<input type="checkbox"/>	<start>	<header> <msaddress> [event_open] [cpaddress_default] [preamble_open] <master>	[CONFIRMSTYLE] = "Manual" and [TRANSACTION] <> "Expiration (OTM)" and [TRANSACTION] <> "Expiration (ITM)"
<input type="checkbox"/>	<start>	<header> [header_pagetwo]	[CONFIRMSTYLE] = "Header" and [TRANSACTION] <> "Expiration (OTM)" and [TRANSACTION] <> "Expiration (ITM)"
<input checked="" type="checkbox"/>	<start>	<header> <msaddress> <split> <account> <cb_terms> <15A-6> <ely> <breakdown>	[CONFIRMSTYLE] = "ISDA" and [TRANSACTION] <> "Expiration (OTM)" and [TRANSACTION] <> "Expiration (ITM)"

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ACON-OTC Options

File System Goto Utilities Help

GRAMMAR EDITOR

	Default	Tag	Grammar	Condition
	<input type="checkbox"/>	<header>	[header_german]	[CONFIRMSTYLE] = "German" and "Ink Signature" notin [VARIATION] and "Spread" notin [VARIATION]
	<input type="checkbox"/>	<header>	[header_german_ink]	[CONFIRMSTYLE] = "German" and "Ink Signature" in [VARIATION] and "Spread" notin [VARIATION]
	<input type="checkbox"/>	<header>	[header_german_ink_spread]	[CONFIRMSTYLE] = "German" and "Ink Signature" in [VARIATION] and "Spread" in [VARIATION]
	<input type="checkbox"/>	<header>	[header_german_spread]	[CONFIRMSTYLE] = "German" and "Ink Signature" notin [VARIATION] and "Spread" in [VARIATION]
	<input type="checkbox"/>	<header>	[header_msil] 107(4)	[MSBEA] = "MSIL" or [MSBEA] = "15A-6" and "Breakdown" notin [VARIATION] and "Ink Signature" notin [Variation] and
	<input type="checkbox"/>	<header>	[header_msil_brakdown]	[MSBEA] = "MSIL" or [MSBEA] = "15A-6" and "Breakdown" in [VARIATION] and "Ink Signature" notin [Variation] and
	<input type="checkbox"/>	<header>	[header_msil_breakdown_ink]	[MSBEA] = "MSIL" or [MSBEA] = "15A-6" and "Breakdown" in [VARIATION] and "Ink Signature" in [Variation] and
	<input type="checkbox"/>	<header>	[header_msil_ink]	[MSBEA] = "MSIL" or [MSBEA] = "15A-6" and "Breakdown" notin [VARIATION] and "Ink Signature" in [Variation] and
	<input type="checkbox"/>	<header>	[header_msil_ink_spread]	[MSBEA] = "MSIL" or [MSBEA] = "15A-6" and "Breakdown" notin [VARIATION] and "Ink Signature" in [Variation] and
	<input type="checkbox"/>	<header>	[header_msil_spread]	[MSBEA] = "MSIL" or [MSBEA] = "15A-6" and "Breakdown" notin [VARIATION] and "Ink Signature" notin [Variation] and
	<input type="checkbox"/>	<header>	[header_nonmsil]	[MSBEA] = "MS&CO" or [MSBEA] = "MSKG" or [MSBEA] = "MSW" or [MSBEA] = "MSFP" or [MSBEA] = "MSASP" or
	<input type="checkbox"/>	<header>	[header_nonmsil_breakdown]	[MSBEA] = "MS&CO" or [MSBEA] = "MSKG" or [MSBEA] = "MSASP" or [MSBEA] = "MSDWJ" and "Breakdown" in
	<input type="checkbox"/>	<header>	[header_nonmsil_breakdown_ink]	[MSBEA] = "MS&CO" or [MSBEA] = "MSKG" or [MSBEA] = "MSASP" or [MSBEA] = "MSDWJ" and "Breakdown" in
	<input type="checkbox"/>	<header>	[header_nonmsil_ink]	[MSBEA] = "MS&CO" or [MSBEA] = "MSKG" or [MSBEA] = "MSW" or [MSBEA] = "MSFP" or [MSBEA] = "MSASP" or
	<input type="checkbox"/>	<header>	[header_nonmsil_ink_spread]	[MSBEA] = "MS&CO" or [MSBEA] = "MSKG" or [MSBEA] = "MSW" or [MSBEA] = "MSFP" or [MSBEA] = "MSASP" or
	<input type="checkbox"/>	<header>	[header_nonmsil_spread]	[MSBEA] = "MS&CO" or [MSBEA] = "MSKG" or [MSBEA] = "MSW" or [MSBEA] = "MSFP" or [MSBEA] = "MSASP" or

Start

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REFERENCE NUMBER: [TAPSREF]

ACCOUNT NUMBER: [CPACCT] PAGE

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105(6)

FIG. 7

GRAMMAR EDITOR			
Default	Tag	Grammar	Condition
<input type="checkbox"/>	<msaddress>	<msaddress_15a6>	[MSBEA] = "15A-6"
<input type="checkbox"/>	<msaddress>	<msaddress_bmsag>	[MSBEA] = "BMSAG"
<input type="checkbox"/>	<msaddress>	<msaddress_msasp>	[MSBEA] = "MSASP"
<input type="checkbox"/>	<msaddress>	<msaddress_mscd>	[MSBEA] = "MSACO"
<input type="checkbox"/>	<msaddress>	<msaddress_msdlw>	[MSBEA] = "MSDWJ"
<input type="checkbox"/>	<msaddress>	<msaddress_msfp>	[MSBEA] = "MSFP"
<input type="checkbox"/>	<msaddress>	<msaddress_msil> — 107(5)	[MSBEA] = "MSIL"
<input type="checkbox"/>	<msaddress>	<msaddress_mskg>	[MSBEA] = "MSKG"
<input type="checkbox"/>	<msaddress>	<msaddress_msw>	[MSBEA] = "MSW"

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FIG. 8

ACON-OTC Options

File System Goto Utilities Help

OBJECT EDITOR

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Tag

[msaddress_bmsg]

[msaddress_msasp]

[msaddress_msco]

[msaddress_msdw]

[msaddress_msfp]

[msaddress_msil]

[msaddress_mskg]

A

MORGAN STANLEY DEAN WITTER

MORGAN STANLEY & CO. INTERNATIONAL LIMITED
25 CABOT SQUARE
CANARY WHARF
LONDON E14 4QA ENGLAND
[TODAY]

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Ver 1.3 [Build272]

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FIG. 9

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Reference Number: DUMMY

Account Number: 62B0216

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MORGAN STANLEY DEAN WITTER

MORGAN STANLEY & CO. INTERNATIONAL LIMITED
25 CABOT SQUARE
CANARY WHARF
LONDON E14 4QA, ENGLAND

March 3, 2000

Notice of Expiry

SAMPLE CLIENT
ONE CANADA SQUARE
LONDON E14 5AD
UKM

Dear Sir/Madam:

The purpose of this notice (the "Notice") is to notify you (the "Counterparty") of the expiration of the options entered into between Morgan Stanley & Co. International Limited ("MSIL") and Counterparty with the terms indicated below (the "Expired Options"). Any term used but not defined herein shall have the meaning given thereto in the original Confirmation of any of the Expired Options (an "Original Confirmation"). In the event of any inconsistency between an Original Confirmation and this Notice, such Original Confirmation will govern.

The number of Expired Options are deemed to have expired worthless as of the Expiration Date and are terminated in their entirety. No further payments or deliveries will be due by either party with respect to such Expired Options.

DESCRIPTION OF EXPIRED OPTIONS:

Index:	S&P 500 INDEX ("spX")
Option Style:	European
Option Type:	Call
Strike Price:	USD 928.20
Multiplier:	1
Expiration Date:	November 10, 2000
Seller:	MSIL
Buyer:	Counterparty

EXPIRATION TERMS:

Number of Expired Options:	26,934
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MORGAN STANLEY & CO. INTERNATIONAL LIMITED

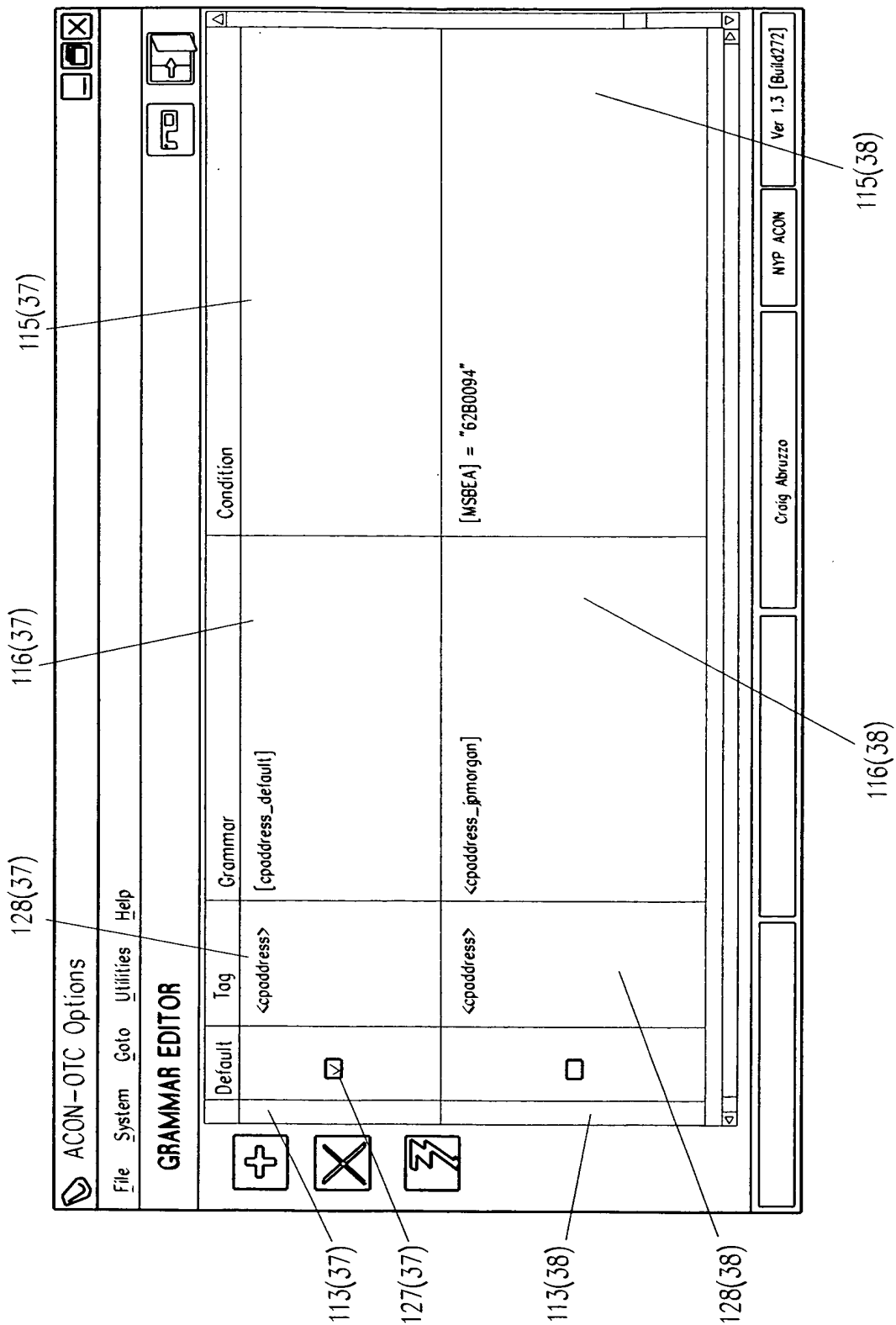


FIG. 11